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Combined relaxation method for monotone equilibrium problems

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Abstract

A scalar equilibrium problem which involves a monotone differentiable cost bifunction is considered. For such bifunction, a skewsymmetric type property with respect to the partial gradients is established. This property enables us to construct a new combined relaxation method and essentially simplify its line search procedure. An application to an inverse equilibrium problem is also presented.

Keywords

Combined relaxation method, Inverse equilibrium problem, Monotone equilibrium problem